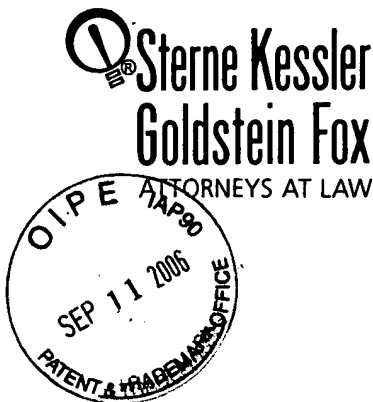


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September 11, 2006

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Group Art Unit 3624
Mail Stop: Amendment

Re: U.S. Utility Patent Application
Appl. No.: 09/810,623; Filed: March 19, 2001
For: **System, Method and Computer Program Product for Use of Lattices
in Valuing Options**
Inventor: Elie AYACHE
Our Ref: 1776.0010002

Sir:

Transmitted herewith for appropriate action are the following documents:

1. Petition for Extension of Time Under 37 C.F.R. § 1.136(a);
2. Reply Under 37 C.F.R. § 1.111;
3. One (1) return postcard; and
4. Credit Card Payment Form (PTO-2038) in the amount of \$510.00 to cover the three (3) month extension of time fee.

It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier. In the event that extensions of time are necessary to prevent abandonment of this patent application, then such extensions of time are hereby petitioned.

Commissioner for Patents
September 11, 2006
Page 2

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 19-0036.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



Robert Sokohl
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Registration No. 36,013

RES:ddc
Enclosures

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